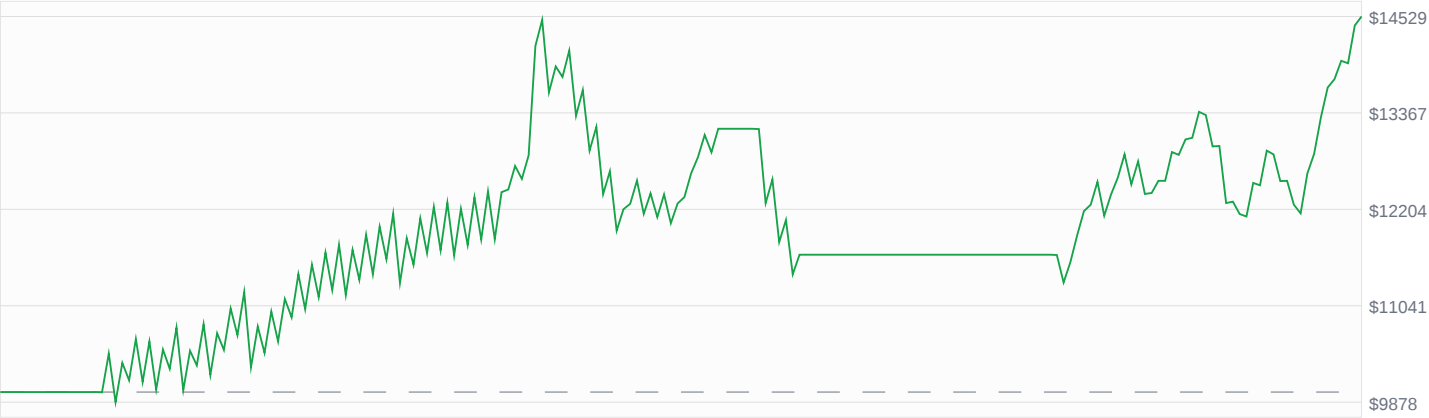




Backtest #36318 · LPG · EVO_GG1RSISNIP_v300

ROI	Sharpe	Win Rate	Max Drawdown
+45.25%	1.19	66.7%	-21.80%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v300 strategy on LPG delivered a +45.25% return with a 66.7% win rate, yet the 21.80% drawdown and mere three trades indicate a high-risk profile driven by low statistical confidence. While the initial capital grew to \$14,529.36, the sample size is insufficient to validate the 1.19 Sharpe ratio or the underlying signal logic. The strategy likely captures rare, high-volatility breakouts that are unsustainable over a standard trading horizon. Increasing the backtest lookback period to include more data points is essential before deploying live capital.

ADDITIONAL METRICS

CAGR	45.25%
Sortino Ratio	0.97
Turnover	7.42x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14529.36